



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-March-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Mar 2013	CACE	Future	0	0.1594	0.1896	0.0000	4,500	717,300.00		
				0				4,500.00	717,300.00	9,998.00	1,329,560.00
			<b>Total</b>	<b>0</b>				<b>4,500.00</b>	<b>717,300.00</b>	9,998.00	1,329,560.00
<b>Future</b>											
	Mar 2013	CACI	Future	0	0.0000	0.0364	0.0000	37,000	0.00		
				0				37,000.00	0.00	76,987.00	3,770,356.10
			<b>Total</b>	<b>0</b>				<b>37,000.00</b>	<b>0.00</b>	76,987.00	3,770,356.10
<b>Future</b>											
	Mar 2013	CACN	Future	0	(0.2094)	(0.2074)	0.0000	16,000	(3,350,400.00)		
				0				16,000.00	(3,350,400.00)	48,000.00	6,375,200.00
			<b>Total</b>	<b>0</b>				<b>16,000.00</b>	<b>(3,350,400.00)</b>	48,000.00	6,375,200.00
<b>Future</b>											
	Mar 2013	CACO	Future	0	(0.1851)	(0.2739)	0.0000	7,500	(1,388,250.00)		
				0				7,500.00	(1,388,250.00)	21,000.00	3,111,300.00
			<b>Total</b>	<b>0</b>				<b>7,500.00</b>	<b>(1,388,250.00)</b>	21,000.00	3,111,300.00
<b>Future</b>											
	Mar 2013	CACQ	Future	0	0.1594	0.1895	0.0000	64,000	10,201,600.00		
				0				64,000.00	10,201,600.00	148,960.00	15,238,090.00
			<b>Total</b>	<b>0</b>				<b>64,000.00</b>	<b>10,201,600.00</b>	148,960.00	15,238,090.00
<b>Future</b>											
	Mar 2013	CACR	Future	0	0.0594	0.0995	0.0000	65,200	3,872,880.00		
				0				65,200.00	3,872,880.00	147,337.00	8,366,038.00
			<b>Total</b>	<b>0</b>				<b>65,200.00</b>	<b>3,872,880.00</b>	147,337.00	8,366,038.00
<b>Future</b>											
	Jun 2013	CACV	Future	5,000	0.1417	0.1390	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			5,000					0.00	0.00	5,000.00	495,000.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	5,000.00	495,000.00
<b>Future</b>											
	Apr 2013	CACY	Future	15,000	16.0777	23.4264	0.0000	0.0000	0	0.00	
				15,000					0.00	0.00	15,000.00
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	15,000.00	493,950.00
<b>Future</b>											
	Jun 2013	CACZ	Future	5,000	95.8070	98.0867	0.0000	0.0000	0	0.00	
				5,000					0.00	0.00	5,000.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	5,000.00	475,000.00
<b>Future</b>											
	Apr 2013	CADA	Future	30,000	0.0181	0.0332	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	30,000.00
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	30,000.00	1,140,000.00
<b>Future</b>											
	Apr 2013	CADB	Future	50,000	0.0203	0.0380	0.0000	0.0000	0	0.00	
				50,000					0.00	0.00	50,000.00
		<b>Total</b>	<b>50,000</b>					<b>0.00</b>	<b>0.00</b>	50,000.00	2,250,000.00
<b>Future</b>											
	Jun 2013	CADE	Future	100	(565.5553)	970.0000	0.0000	0.0000	200	47,000.00	
				100					200.00	47,000.00	200.00
		<b>Total</b>	<b>100</b>					<b>200.00</b>	<b>47,000.00</b>	200.00	47,000.00
<b>Future</b>											
	Jun 2013	CADF	Future	100	(2040.2948)	1040.0000	0.0000	0.0000	200	61,000.00	
				100					200.00	61,000.00	200.00
		<b>Total</b>	<b>100</b>					<b>200.00</b>	<b>61,000.00</b>	200.00	61,000.00
<b>Future</b>											
	Jun 2013	CADG	Future	7,500	54.2885	60.0000	0.0000	0.0000	2,500	150,000.00	
				7,500					2,500.00	150,000.00	2,500.00
		<b>Total</b>	<b>7,500</b>					<b>2,500.00</b>	<b>150,000.00</b>	2,500.00	150,000.00
<b>Future</b>											
	Mar 2013	DAUS	Future	0	9.1673	9.1924	0.0000	0.0000	1,680	15,541,680.00	
	Mar 2013	DAUS	Future	0	9.1694	9.1947	0.0000	0.0000	2,320	21,365,520.00	
	Apr 2013	DAUS	Future	3,036	9.1951	9.2207	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.3262	9.3521	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Feb 2014	DAUS	Future	2,500	9.5923	9.6198	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	Future	3,000	9.6164	9.6441	0.0000	0.0000	0	0.00		
			<u>44,536</u>					<u>4,000.00</u>	<u>36,907,200.00</u>	<u>804,146.00</u>	<u>7,164,731,407.50</u>
<b>Option</b>											
Mar 2013	DAUS	8.20 Put	5,400	0.0062	0.0352	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.51 Call	5,400	6.0424	11.4090	0.0000	0.0000	0	0.00		
Mar 2013	DAUS	9.24 Put	30,000	123.4067	114.9140	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.20 Put	10,000	134.6201	128.9478	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	8.20 Put	5,800	0.9689	1.0903	0.0000	0.0000	0	0.00		
Apr 2013	DAUS	9.51 Call	5,800	61.6048	72.1827	0.0000	0.0000	0	0.00		
May 2013	DAUS	8.20 Put	7,500	3.4481	4.7393	0.0000	0.0000	0	0.00		
May 2013	DAUS	9.51 Call	7,500	121.5949	133.8033	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	8.20 Put	7,500	7.9285	10.3485	0.0000	0.0000	0	0.00		
Jun 2013	DAUS	9.51 Call	7,500	176.7685	190.1634	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.20 Put	1,400	235.1548	228.0994	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	150.2723	161.3502	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	14.4153	17.9114	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	233.6816	247.3718	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	21.0806	26.2590	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	278.2585	270.3210	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	287.4009	301.3373	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	194.9965	206.6656	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	314.6965	306.1510	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	227.4892	239.8349	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	28.0536	35.2222	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	340.8130	355.2127	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	441.6891	430.4346	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	229.1197	241.5252	0.0000	0.0000	0	0.00		
			<u>160,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1,583,890.00</u>	<u>82,387,924.93</u>
	<b>Total</b>		<b>205,336</b>					<b>4,000.00</b>	<b>36,907,200.00</b>	<b>2,388,036.00</b>	<b>7,247,119,332.43</b>
<b>Future</b>											
Mar 2013	ZAAD	Future	0	9.5212	9.5324	9.5520	9.5520	21,021	200,160,545.20		
Jun 2013	ZAAD	Future	14,571	9.5640	9.5803	9.6393	9.5700	316	3,025,714.30		
Sep 2013	ZAAD	Future	8,769	9.6164	9.6328	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	1,932	9.6650	9.6817	0.0000	0.0000	0	0.00		
			<u>25,272</u>					<u>21,337.00</u>	<u>203,186,259.50</u>	<u>1,785,690.00</u>	<u>12,924,345,531.70</u>
<b>Option</b>											
Sep 2013	ZAAD	8.50 Put	201	17.3505	17.7172	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	36.0845	34.4489	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	456.3846	466.9672	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	100.4058	104.3868	0.0000	0.0000	0	0.00		
			<u>804</u>					<u>0.00</u>	<u>0.00</u>	<u>1,004.00</u>	<u>171,850.00</u>

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<b>Total</b>			<b>26,076</b>					<b>21,337.00</b>	<b>203,186,259.50</b>	1,786,694.00	12,924,517,381.70
<b>Future</b>											
	Jun 2013	ZACA	Future	25	9.0510	9.0818	0.0000	0.0000	0	0.00	
				25					0.00	0.00	25,803.00
			<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	192,536,534.20
<b>Future</b>											
	Mar 2013	ZAEU	Future	0	11.8451	11.9953	11.9265	11.8600	9,732	115,461,297.70	
	Jun 2013	ZAEU	Future	58,296	12.0109	12.1421	12.0770	12.0050	1,782	21,458,043.00	
	Sep 2013	ZAEU	Future	17,830	12.1728	12.3048	0.0000	0.0000	50	615,640.00	
	Dec 2013	ZAEU	Future	1,460	12.3242	12.4583	0.0000	0.0000	0	0.00	
				77,586					11,564.00	137,534,980.70	3,056,430.00
			<b>Total</b>								33,883,606,644.10
<b>Option</b>											
	Jun 2013	ZAEU	11.40 Put	300	77.3522	60.8251	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	11.80 Put	600	207.8066	163.7374	0.0000	0.0000	0	0.00	
	Jun 2013	ZAEU	12.50 Call	600	157.5329	196.0869	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	515.6044	448.7870	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.35 Call	200	401.9604	461.4819	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.85 Call	200	261.9290	300.7959	0.0000	0.0000	0	0.00	
				2,100					0.00	0.00	624,468.00
			<b>Total</b>	<b>79,686</b>					<b>11,564.00</b>	<b>137,534,980.70</b>	34,042,340,549.50
<b>Future</b>											
	Mar 2013	ZAFR	Future	0	9.6918	9.7579	0.0000	0.0000	100	972,485.00	
	Jun 2013	ZAFR	Future	50	9.8175	9.8810	0.0000	0.0000	0	0.00	
	Sep 2013	ZAFR	Future	50	9.9558	10.0185	0.0000	0.0000	50	501,045.00	
				100					150.00	1,473,530.00	370,336.00
			<b>Total</b>	<b>100</b>					<b>150.00</b>	<b>1,473,530.00</b>	3,192,573,377.50
<b>Future</b>											
	Mar 2013	ZAGB	Future	0	13.8384	13.8984	13.9230	13.8510	6,481	89,754,008.40	
	Jun 2013	ZAGB	Future	9,418	14.0089	14.0535	14.0930	14.0150	32	450,895.80	
	Sep 2013	ZAGB	Future	3,305	14.1817	14.2271	14.1996	14.1996	100	1,422,682.50	
	Dec 2013	ZAGB	Future	1,070	14.3462	14.3920	0.0000	0.0000	0	0.00	
				13,793					6,613.00	91,627,586.70	2,545,497.00
			<b>Total</b>								31,856,431,353.30
<b>Option</b>											
	Jun 2013	ZAGB	12.00 Put	699	7.9623	12.5008	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	13.00 Put	699	32.3060	49.3418	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.65 Put	200	758.4058	760.6364	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	14.80 Call	200	91.9566	133.5387	0.0000	0.0000	0	0.00	
	Jun 2013	ZAGB	15.30 Call	200	37.9833	64.7715	0.0000	0.0000	0	0.00	
				1,998					0.00	0.00	391,371.00
			<b>Total</b>								126,844,685.05

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<b>Total</b>			<b>15,791</b>					<b>6,613.00</b>	<b>91,627,586.70</b>	2,936,868.00	31,983,276,038.35
<b>Future</b>											
Mar 2013	ZAJY	Future	0	0.0965	0.0962	0.0974	0.0974	22,228	215,819,062.00		
Jun 2013	ZAJY	Future	13,593	0.0975	0.0974	0.0972	0.0972	20	194,462.00		
Sep 2013	ZAJY	Future	919	0.0988	0.0987	0.0990	0.0990	25	247,500.00		
			<u>14,512</u>					<u>22,273.00</u>	<u>216,261,024.00</u>	<u>404,106.00</u>	<u>4,138,369,609.50</u>
<b>Total</b>			<b>14,512</b>					<b>22,273.00</b>	<b>216,261,024.00</b>	404,106.00	4,138,369,609.50
<b>Future</b>											
Mar 2013	ZAUM	Future	0	9.1594	9.1860	9.1855	9.1755	124	113,576,560.00		
Jun 2013	ZAUM	Future	1,328	9.2674	9.2931	0.0000	0.0000	0	0.00		
Sep 2013	ZAUM	Future	2	9.3849	9.4111	0.0000	0.0000	0	0.00		
			<u>1,330</u>					<u>124.00</u>	<u>113,576,560.00</u>	<u>34,476.00</u>	<u>28,298,259,010.00</u>
<b>Total</b>			<b>1,330</b>					<b>124.00</b>	<b>113,576,560.00</b>	35,629.00	28,330,000,221.88
<b>Future</b>											
Mar 2013	ZAUS	Future	0	9.1594	9.1860	9.2547	9.1675	324,673	2,980,733,591.80		
Jun 2013	ZAUS	Future	528,702	9.2674	9.2931	9.3610	9.2673	139,793	1,303,201,772.70		
Sep 2013	ZAUS	Future	40,545	9.3849	9.4111	9.4700	9.3911	22,238	208,737,063.50		
Dec 2013	ZAUS	Future	26,811	9.4949	9.5214	9.5842	9.5842	11,250	107,439,210.00		
Mar 2014	ZAUS	Future	1,900	9.6138	9.6415	0.0000	0.0000	1,900	18,390,100.00		
Jun 2014	ZAUS	Future	2,320	9.6592	9.6858	0.0000	0.0000	0	0.00		
			<u>600,278</u>					<u>499,854.00</u>	<u>4,618,501,738.00</u>	<u>36,261,453.00</u>	<u>294,989,298,975.90</u>
<b>Option</b>											
Jun 2013	ZAUS	8.50 Put	1,000	18.3213	21.9263	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	10,000	27.5976	31.0959	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	37.5190	40.6055	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	20,201	40.4004	43.3310	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	48.3771	50.8146	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	69.6305	68.9821	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	2,500	383.3812	406.2936	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	3,400	115.9812	113.1936	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	323.0886	344.1471	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	178.2266	172.5603	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	280.0022	299.3954	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	269.9364	288.8940	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	245.9877	263.8346	0.0000	0.0000	5,000	1,440,000.00		
Jun 2013	ZAUS	9.25 Put	1,000	228.5877	220.7346	0.0000	0.0000	500	103,760.00		
Jun 2013	ZAUS	9.28 Call	100	233.2443	249.6036	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	257.6811	247.3484	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	300	188.0723	202.1930	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	7,500	156.8724	169.8057	0.0000	0.0000	2,500	480,000.00		

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Jun 2013	ZAUS	9.50 Put	1,000	389.4724	376.7057	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	300	108.9910	119.7500	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	84.0081	93.1844	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	5,000	65.2082	73.3555	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	43.5111	50.2945	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	500	101.4636	103.8533	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	177.6205	174.3937	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	200	321.3758	312.4434	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	363.7835	379.0140	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	223.7962	235.8389	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	212.3430	224.2181	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	156.2423	167.2047	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	138.8452	149.4660	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	29.9822	40.5665	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	142.2981	146.1561	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	225.3473	222.5342	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	610.3812	630.3215	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	409.2656	423.9013	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	259.4182	272.9413	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	153.7662	167.1604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	7.70 Put	0	22.3374	0.0000	0.0000	0.0000	1	37.54		
Mar 2014	ZAUS	8.20 Put	0	66.3013	0.0000	0.0000	0.0000	1	83.17		
Mar 2014	ZAUS	8.70 Call	0	1074.6902	0.0000	0.0000	0.0000	1	1,108.65		
Mar 2014	ZAUS	9.25 Put	200	381.0727	373.9004	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	338.3951	354.3144	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	0	253.7094	0.0000	0.0000	0.0000	1	268.82		
Dec 2014	ZAUS	8.00 Call	200	1858.8196	1911.3747	0.0000	0.0000	0	0.00		
			<u>286,448</u>					<u>8,004.00</u>	<u>2,025,258.18</u>	<u>4,582,113.00</u>	<u>1,831,328,052.27</u>
	<b>Total</b>		<b>886,726</b>					<b>507,858.00</b>	<b>4,620,526,996.18</b>	<b>40,843,566.00</b>	<b>296,820,627,028.17</b>
	<b>Grand Total</b>		<b>1,342,282</b>					<b>771,019.00</b>	<b>5,431,405,267.08</b>	<b>57,682,032</b>	<b>443,491,764,859.03</b>